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Maintaining an Autonomous Agent's Position in a Moving Formation with Range-Only Measurements

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Abstract—Using concepts from switched adaptive control theory, a provably correct solution is given to the problem of maintaining the position of a point modelled mobile autonomous agent in a moving formation in the plane using only range measurements to three of its neighbors. The performance of the resulting system degrades gracefully in the face of measurement and miss-alignment errors, provided the measurement errors are not too large.

I. INTRODUCTION

In a recent paper [1] we address the “station keeping” problem where by *station keeping* we mean the practice of keeping a mobile autonomous agent in a prescribed position in the plane which is determined by prescribed distances from two or more landmarks. We refer to these landmarks as neighboring agents because we envision solutions to the station keeping problem as potential solutions to multi-agent formation maintenance problems with stationary formations. The specific station keeping problem considered assumes the agent whose position is to be maintained is described by a kinematic point model. The problem further assumes that the only signals available to the agent, are noisy range measurements from its neighbors. The approach to station keeping taken in [1] is novel in that it treats station keeping as a problem in switched adaptive control. In this paper we build on the ideas of [1] by addressing the closely related problem of maintaining an agent's position in a *moving* formation using only range information. We assume that the neighbors of the agent to be controlled are all moving in formation at a fixed velocity v which the controlled agent is not explicitly aware of.

The station keeping problem is closely related to the Simultaneous Localization and Mapping (SLAM) problem [2], [3], [4], [5], which is also called the Concurrent Mapping and Localization (CML) problem [6], [7]. SLAM is the process of building a map of an unknown environment by using mobile robots' sensed information and simultaneously estimating those robots' locations by using this map. The station keeping problem with one autonomous agent and multiple landmarks can be cast as a SLAM problem in which the map describes the positions of the landmarks and the autonomous agent is the robot to be localized. There are several approaches to address the SLAM problem, such as those based on Kalman filters [8], [9] and those using sequential

Monte Carlo techniques [10], [11]. Kalman filtering based methods apply to linearized observation models and assume that the measurement errors are Gaussian. Since most of the sensory data from the range-only measurements are highly nonlinear and with non-Gaussian errors, the Kalman filter method is not always successful in this context. Sequential Monte Carlo based methods use nonlinear observation models and do not require suitable probabilistic models for measurement noises, but do require large numbers of samples; typically such methods are computationally difficult to implement. There are also several interesting and new set-based techniques addressed to the range-only SLAM problem [12], [13], but these have not been validated mathematically. Related work on range-only source localization can be found in [14], [15].

In Section 2 we formulate the formation maintenance problem of interest. Error models appropriate to the solution of problem are developed in Section 3. The error models derived are modifications of previously derived error models used in station keeping. In Section 4 we present a switched adaptive control system which solves the three neighbor formation maintenance problem in the plane. Agent relative position correcting within the moving formation occurs exponentially fast in the absence of measurement and miss-alignment errors; in addition performance degrades gracefully in the face of measurement and miss-alignment errors, provided the measurement errors are not too large. In Section 5 we sketch the ideas upon which these claims are based. Finally in Section 6, we discuss possible approaches to an implementation issue which arises because the underlying parameter space appropriate to the problem is not typically convex.

II. FORMULATION

Let $n > 1$ be an integer. The system of interest consists of $n + 1$ points in the plane labelled $0, 1, 2, \dots, n$ which will be referred to as agents. Let x_0, x_1, \dots, x_n denote the coordinate vectors of the current positions of neighboring agents $0, 1, 2, \dots, n$ respectively with respect to a common frame of reference. We assume that the formation is supposed to move at a constant velocity v and moreover that agents $1, 2, 3, \dots, n$ are already at their proper positions in the formation and are all moving at velocity v . Thus

$$\dot{x}_i = v, \quad i \in \{1, 2, 3, \dots, n\} \quad (1)$$

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We further assume that the nominal model for how agent 0 moves is a kinematic point model of the form

$$\dot{x}_0 = u_0 \quad (2)$$

where u_0 is an open loop control taking values in \mathbb{R}^2 .

Suppose that agent 0 can sense its distances $y_1, y_2, y_3, \dots, y_n$ from agents $1, 2, 3, \dots, n$ with uniformly bounded, additive errors $\epsilon_1, \epsilon_2, \dots, \epsilon_n$ respectively. Thus

$$y_i = \|x_i - x_0\| + \epsilon_i, \quad i \in \{1, 2, \dots, n\} \quad (3)$$

Suppose in addition that agent 0 is given a set of non-negative numbers d_1, d_2, \dots, d_n , where d_i represents a desired distance from agent 0 to agent i . The problem is to devise a control law depending on the d_i and the y_i , but *not* on v which, were the ϵ_i all zero, would cause agent 0 to move to and maintain a relative position in the formation which is d_i units from agent i , $i \in \{1, 2, \dots, n\}$. We call this the *n neighbor formation maintenance problem for a moving formation*. We shall also require the controllers we devise to guarantee that errors between the y_i and their desired values eventually become small if the measurement errors are all small.

Let x^* denote the target position to which agent 0 would have to move were the formation maintenance problem solvable. Then x^* would have to satisfy

$$d_i = \|x_i - x^*\|, \quad i \in \{1, 2, \dots, n\} \quad (4)$$

Since agents $1, 2, \dots, n$ are all moving at constant velocity v it is reasonable to assume that $\dot{x}^* = v$. There are two cases to consider:

- 1) If $n = 2$, there will be two solutions x^* to (4) if $|d_1 - d_2| < \|x_1 - x_2\| < d_1 + d_2$ and no solutions if either $|d_1 - d_2| > \|x_1 - x_2\|$ or $\|x_1 - x_2\| > d_1 + d_2$. We will assume that two solutions exist and that the target position is the one closest to the initial position of agent zero.
- 2) If $n \geq 3$ there will exist a solution x^* to (4) only if agents 1 through n are aligned in such a way so that the circles centered at the x_i of radii d_i all intersect at at least one point. If the x_i are so aligned and at least three x_i are not co-linear, then x^* is even unique. Such alignments are of course exceptional, especially since the formation is moving. To account for the more realistic situation when points are out of alignment, we will assume instead of (4), that there is a value of x^* for which

$$d_i = \|x^* - x_i\| + \bar{\epsilon}_i, \quad i \in \{1, 2, \dots, n\} \quad (5)$$

where each $\bar{\epsilon}_i$ is a small miss-alignment error. We will continue to assume that

$$\dot{x}^* = v \quad (6)$$

which means that each miss-alignment error $\bar{\epsilon}_i$ is a constant.

Our specific control objective can now be stated. Devise a feedback control for agent 0, using the d_i and measurements

y_i , which bounds the induced \mathcal{L}^2 gains from each ϵ_i and each $\bar{\epsilon}_i$ to each of the errors

$$e_i = y_i^2 - d_i^2, \quad i \in \{1, 2, 3, \dots, n\} \quad (7)$$

We will address this problem using well known concepts and constructions from adaptive control.

III. ERROR MODELS

The controllers which we propose to study will all be based on suitably defined error models. We now proceed to develop these models.

A. Error Equations

To begin, we want to derive a useful expression for each e_i . In view of (3)

$$y_i^2 = \|x_i - x_0\|^2 + 2\epsilon_i\|x_i - x_0\| + \epsilon_i^2$$

But

$$\|x_i - x_0\|^2 = \|x_i - x^*\|^2 + 2(x^* - x_i)' \bar{x}_0 + \|\bar{x}_0\|^2$$

where

$$\bar{x}_0 = x_0 - x^* \quad (8)$$

Moreover from (5)

$$d_i^2 = \|x_i - x^*\|^2 + 2\bar{\epsilon}_i\|x_i - x^*\| + \bar{\epsilon}_i^2$$

From these expressions and the definition of e_i in (7) it follows that

$$e_i = 2(x^* - x_i)' \bar{x}_0 + \|\bar{x}_0\|^2 + 2\epsilon_i\|\bar{x}_0\| + \eta_i \quad (9)$$

where

$$\eta_i = 2\epsilon_i\|x_i - x_0\| + \epsilon_i^2 - 2\bar{\epsilon}_i\|x_i - x^*\| - \bar{\epsilon}_i^2 - 2\epsilon_i\|\bar{x}_0\|$$

Note that $|\|x_i - x_0\| - \|x_0\|| \leq \|x_i - x^*\|$ because of the triangle inequality and the definition of \bar{x}_0 in (8). From this and (5) it is easy to see that

$$|\eta_i| \leq (|\epsilon_i| + |\bar{\epsilon}_i|)\gamma_i \quad (10)$$

where $\gamma_i = 2d_i + |\epsilon_i - \bar{\epsilon}_i|$.

B. Formation Maintenance with $n = 3$ Neighbors

In this section we consider the case when $n = 3$. We shall assume that initially x_1, x_2 , and x_3 are not co-linear. Because all three agents move at the same velocity v , this property is maintained for all time. In view of (6), (2) and the fact that $\bar{x}_0 = x_0 - x^*$ we can write

$$\dot{\bar{x}}_0 = u_0 - v$$

The form of this equation suggests that we employ integral control. Thus we consider controls of the form

$$\dot{u}_0 = u \quad (11)$$

where u is a vector of open-loop control rates to be defined. These equations imply that

$$\ddot{x}_0 = u \quad (12)$$

Let

$$e = \begin{bmatrix} e_1 - e_3 \\ e_2 - e_3 \end{bmatrix}$$

and define $q_1 = G\bar{x}_0$ and $q_2 = G\dot{\bar{x}}_0$ where

$$G = 2 \begin{bmatrix} x_3 - x_1 & x_3 - x_2 \end{bmatrix}' \quad (13)$$

Note that G is a constant matrix because $\dot{x}_i = v$, $i \in \{1, 2, 3\}$. The error model for this case is then

$$e = q_1 + \epsilon \|G^{-1}q_1\| + \eta \quad (14)$$

$$\dot{q}_1 = q_2 \quad (15)$$

$$\dot{q}_2 = Gu \quad (16)$$

where

$$\epsilon = 2 \begin{bmatrix} \epsilon_1 - \epsilon_3 \\ \epsilon_2 - \epsilon_3 \end{bmatrix} \quad \eta = \begin{bmatrix} \eta_1 - \eta_3 \\ \eta_2 - \eta_3 \end{bmatrix}$$

Our assumption that the x_i are not initially co-linear implies that G is non-singular. Note that since G is nonsingular, $x_0 = x^*$ whenever $q_1 = 0$. This in turn will be the case when $e = 0$ provided $\epsilon = 0$ and $\eta = 0$. The term $\|G^{-1}q_1\|\epsilon$ can be regarded as a perturbation and can be dealt with using standard small gain arguments. Essentially linear error models like (14), (15) can also be derived for any $n > 3$.

C. Formation Maintenance with $n = 2$ Neighbors

In the two-neighbor case we've assumed that $|d_1 - d_2| < \|x_1 - x_2\| < d_1 + d_2$ and thus that two solutions x^* to (4) exist. We will assume that \bar{x}_0 has been defined so that $\|\bar{x}_0(0)\|$ is the smaller of the two possibilities. As before, and for the same reason, (12) holds. For this version of the problem we define

$$e = \begin{bmatrix} e_1 \\ e_2 \end{bmatrix}$$

Let $q_1 = G\bar{x}_0$, where now

$$G = 2 \begin{bmatrix} x^* - x_1 & x^* - x_2 \end{bmatrix}' \quad (17)$$

Note that G is still a constant matrix. The error model for this case is then

$$e = q_1 + \epsilon \|G^{-1}q_1\| + \|G^{-1}q_1\|^2 \mathbf{1} + \eta \quad (18)$$

$$\dot{q}_1 = q_2 \quad (19)$$

$$\dot{q}_2 = u \quad (20)$$

where

$$\mathbf{1} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \epsilon = 2 \begin{bmatrix} \epsilon_1 \\ \epsilon_2 \end{bmatrix} \quad \eta = \begin{bmatrix} \eta_1 \\ \eta_2 \end{bmatrix}$$

Note that our assumption that $|d_1 - d_2| < \|x_1 - x_2\| < d_1 + d_2$ implies that x_1, x_2, x^* are not co-linear. This in turn implies that G is still non-singular. The essential difference between this error model and the error model for the three neighbor case is that the two-neighbor error model has a quadratic function of state in its readout equation whereas the three neighbor error model does not.

IV. FORMATION MAINTENANCE SUPERVISORY CONTROLLER

In this section we will develop a set of controller equations aimed at solving the formation maintenance problem with three neighbors. Because of its properties, the controller we propose can also be used for the two neighbor version of the problem; however in this case meaningful results can only be claimed if agent 0 starts out at a position which is sufficiently close to its target $x^*(0)$. For ease of reference, we repeat the error equations of interest.

$$e = q_1 + \epsilon \|G^{-1}q_1\| + \eta \quad (21)$$

$$\dot{q}_1 = q_2 \quad (22)$$

$$\dot{q}_2 = Gu \quad (23)$$

In the sequel we will assume that $\|\epsilon\| \leq \epsilon^*$, $t \geq 0$ where ϵ^* is a positive constant which satisfies the constraint

$$\epsilon^* < \frac{1}{\|G^{-1}\|} \quad (24)$$

Note that this constraint says that the allowable measurement error bound will decrease as agents 1, 2, and 3 are positioned closer and closer to co-linear and/or further and further away from agent 0. While we are unable to fully justify this assumption at this time, we suspect that it is intrinsic and is not specific to the particular approach to station keeping which we are following. Our suspicion is prompted in part by the observation that the map $q_1 \mapsto q_1 + \epsilon \|G^{-1}q_1\|$ will be invertible for all $\|\epsilon\| \leq \epsilon^*$ if and only if (24) holds.

The type of control system we intend to develop assumes that G is unknown, but requires one to define at the outset a closed bounded subset of 2×2 non-singular matrices $\mathcal{P} \subset \mathbb{R}^{2 \times 2}$ which is big enough so that it can be assumed that $G \in \mathcal{P}$. \mathcal{P} can consist of one connected subset or a finite union of compact, connected subsets. It is not necessary for the subsets to be disjoint. These properties can be used to advantage in defining \mathcal{P} . More about this later.

In addition to the two integrators (11), the supervisory controller to be considered consists of a “multi-estimator” \mathbb{E} , a “multi-controller” \mathbb{C} , a “monitor” \mathbb{M} and a “dwell-time switching logic” \mathbb{S} . These terms and definitions have been discussed before in [16], [17] and elsewhere. They are fairly general concepts, have specific meanings, and apply to a broad range of problems. Although there is considerable flexibility in how one might define these component subsystems, in this paper we shall be quite specific. The numbered equations which follow, are the equations which define the supervisory controller we will consider.

A. Multi-Estimator \mathbb{E}

By a *multi-estimator* \mathbb{E} for (21), (22) is meant an exponentially stable linear system depending on a parameter $\hat{G} \in \mathcal{P}$ whose inputs are e and u and whose output $\hat{e}_{\hat{G}}$ would be an asymptotically correct estimate of e were $\hat{G} = G$, $\epsilon = 0$, and $\eta = 0$. A critical requirement distinguishing \mathbb{E} from a conventional observer, is that \hat{G} must appear only in \mathbb{E} 's readout equation; thus \mathbb{E} 's state differential equation must

be independent of \hat{G} . These requirements make defining \mathbb{E} challenging for multi-output systems [18]. However for the problem of interest here, the synthesis turns out to be reasonably straightforward. The key observation which simplifies things is that the system (21) - (23) can be written in the form

$$\begin{aligned} e &= Qb + \epsilon \|G^{-1}Qb\| + \eta \\ \dot{Q} &= QA_0 + Gvc \end{aligned}$$

where

$$Q = \begin{bmatrix} q_1 & q_2 \end{bmatrix} \quad c = \begin{bmatrix} 0 & 1 \end{bmatrix} \quad A_0 = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \quad b = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

These equations suggest at once a multi-estimator of the form

$$\dot{Z}_1 = Z_1 A + e f \quad (25)$$

$$\dot{Z}_2 = Z_2 A + v c \quad (26)$$

with a readout

$$\hat{e}_{\hat{G}} = (Z_1 + \hat{G}Z_2)b$$

where the Z_i take values in $\mathbb{R}^{2 \times 2}$ and $A = A_0 - bf$. Here f is chosen so that $A_0 - bf$ has stability margin λ where λ is a design constant which must be positive but is otherwise unconstrained. Such an f can be chosen because (A_0, b) is a controllable pair.

To understand why the preceding is a multi-estimator for (21) - (23), note first that the signal $R = Z_1 + GZ_2 - Q$ satisfies

$$\dot{R} = RA + \{\epsilon \|G^{-1}Qb\| + \eta\}f$$

Observe that if ϵ and η were both zero, then R would tend to zero and $Z_1 + GZ_2$ would tend to Q . Note that the *output estimation error*

$$\bar{e}_G = \hat{e}_G - e = (Z_1 + GZ_2)b - e$$

can be written as $\bar{e}_G = Rb - \epsilon \|G^{-1}Qb\| - \eta$. The relationships just derived can be conveniently represented by the block diagram in Figure 1.

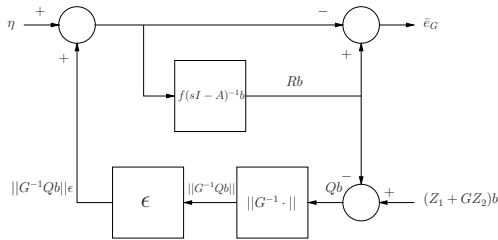


Fig. 1. Subsystem

The diagram describes a nonlinear dynamical system with inputs η and $(Z_1 + GZ_2)b$ and output \bar{e}_G . It is easy to verify that this system is globally exponentially stable with stability margin no smaller than $\lambda(1 - \epsilon^* \|G^{-1}\|)$ because of the measurement constraint (24) discussed earlier. The diagram clearly implies that if ϵ and η were to tend to 0, so would \bar{e}_G ; in this case $(Z_1 + GZ_2)b$ would therefore be an asymptotically correct estimate of e . Thus \mathbb{E} has the properties it required to be a multi-estimator.

B. Multi-Controller \mathbb{C}

The multi-controller \mathbb{C} we propose to study is based on the idea of “certainty equivalence.” In adaptive context, certainty equivalence means that one uses a controller devised to control an estimate of the process as if the estimate were correct even though may not be. The implication of doing this, predicted by the certainty equivalence stabilization theorem [19], is that this controller stabilizes the so called “injected system” derived from the multi-estimator multi-controller pair under the output injection $e \mapsto \bar{e}_{\hat{G}} - (Z_1 + \hat{G}Z_2)b$. We expand on this below.

To begin, let k be any vector which causes the matrix $(A_0 + kc)$ to have stability margin λ . Such a vector exists because (c, A_0) is an observable pair. Observe that if \hat{G} and $Z_1 + \hat{G}Z_2$ were correct estimates of G and Q respectively then the control

$$u = \hat{G}^{-1}(Z_1 + \hat{G}Z_2)k \quad (27)$$

would equal $G^{-1}Qk$ and this control would result in the stable closed loop system $\dot{Q} = Q(A_0 + kc)$.

For the problem at hand, the *injected system* is the system which results when $(Z_1 + \hat{G}Z_2)b - \bar{e}_{\hat{G}}$ is substituted for e in the closed loop system determined by (25), (26) and (27). The injected system is thus

$$\begin{aligned} \dot{Z}_1 &= Z_1 A + (Z_1 + \hat{G}Z_2)bf - \bar{e}_{\hat{G}}f \\ \dot{Z}_2 &= Z_2 A + \hat{G}^{-1}(Z_1 + \hat{G}Z_2)kc \end{aligned}$$

Certainty equivalence guarantees that this model, viewed as a system with input $\bar{e}_{\hat{G}}$, is stable with stability margin λ for each fixed $\hat{G} \in \mathcal{P}$. In this special case one can deduce this directly using the state transformation $\{Z_1, Z_2\} \mapsto \{Z_1, Z_1 + \hat{G}Z_2\}$.

Note that the injected system can also be written in the standard form

$$\dot{z} = A(\hat{G})z + D\bar{e}_{\hat{G}}$$

for suitably defined $A(\hat{G})$ and D . Here $z = \text{column}\{z_1, z_2, z_3, z_4\}$ where z_i is the i th column of $\begin{bmatrix} Z_1 & Z_2 \end{bmatrix}$. For the injected system to have stability margin λ means that for any positive number $\lambda_0 < \lambda$ the matrix $\lambda_0 I + A(\hat{G})$ is exponentially stable for all constant $\hat{G} \in \mathcal{P}$.

In the sequel, we fix λ_0 at any positive value such that $\lambda_0 < \lambda(1 - \epsilon^*)\|B\|^{-1}$. This number turns out to be a lower bound on the convergence rate for the entire closed-loop control system.

We need to pick one more positive design parameter, called a *dwell time* τ_D . This number has to be chosen large enough so that the injected linear system defined above is exponentially stable with stability margin λ for every “admissible” piecewise constant switching signal $\hat{G} : [0, \infty) \rightarrow \mathcal{P}$, where by *admissible* we mean any piecewise constant signal whose switching instants are separated by at least τ_D time units. This is easily accomplished because each $\lambda_0 I + A(P)$, $P \in \mathcal{P}$ is a stability matrix. All that’s required then is to pick τ_D large enough so that the induced norm

{any matrix norm} of each matrix $e^{\{\lambda_0 I + A(P)\}t}$, $P \in \mathcal{P}$, is less than 1.

It is useful for analysis to add to Figure 1, two copies of the injected system just defined, one $\{\Sigma_1\}$ with output $e = (Z_1 + \hat{G}Z_2)b - \bar{e}_{\hat{G}}$ and the other $\{\Sigma_2\}$ with output $(Z_1 + GZ_2)b$. The multiple copies are valid because with \hat{G} admissible, the injected system is an exponentially stable time-varying linear system. The resulting system is shown in Figure 2.

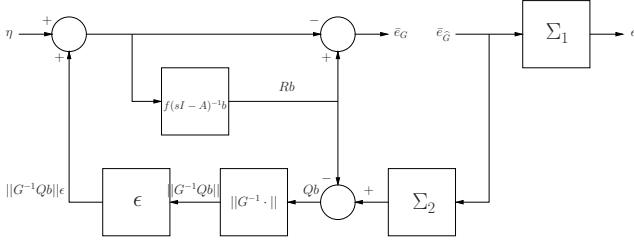


Fig. 2. Subsystem for Analysis

Examination of this diagram reveals if there were a gain between \bar{e}_G and $\bar{e}_{\hat{G}}$, and if ϵ were small enough, the resulting system would be exponentially stable and bounded η would produce bounded e . We return to this observation later.

C. Monitor \mathbb{M}

The state dynamic of monitor \mathbb{M} is defined by the equation

$$\dot{W} = -2\lambda_0 W + \begin{bmatrix} Z_1 b - e \\ Z_2 b \end{bmatrix} \begin{bmatrix} Z_1 b - e \\ Z_2 b \end{bmatrix}' \quad (28)$$

where W is a “weighting matrix” which takes values in the linear space \mathcal{X} of 4×4 symmetric matrices. Note that it takes only 10 first order differential equations rather than 16 to generate W because of symmetry¹. The output of \mathbb{M} is a parameter dependent “monitoring signal” $\mu_P = M(W, P)$ where $M : \mathcal{X} \times \mathcal{P} \rightarrow \mathbb{R}$ is defined as

$$M(X, P) = \text{trace}\{[I \ P] X [I \ P]'\} \quad (29)$$

The readout map $M(\cdot)$ is used in defining the switching logic \mathbb{S} . The signals μ_P , $P \in \mathcal{P}$ are helpful in motivating the definition of \mathbb{M} and the switching logic \mathbb{S} which follows; however, they are actually not used anywhere in the implemented system. It is obvious that they could not be because there are infinitely many of them.

Note that for any $P \in \mathcal{P}$,

$$\dot{\mu}_P = -2\lambda_0 \mu_P + \text{trace}([Z_1 b + P Z_2 b - e][\lambda Z_1 b + P Z_2 b - e]')$$

so

$$\dot{\mu}_P = -2\lambda_0 \mu_P + \|(Z_1 + P Z_2)b - e\|^2$$

But $\bar{e}_P = (Z_1 + P Z_2)b - e$ so

$$\dot{\mu}_P = -2\lambda_0 \mu_P + \|\bar{e}_P\|^2$$

¹In fact, only 7 of these differential equations are actually required as will be explained in a moment.

Therefore, if for motivational purposes we were to temporarily initialize $W(0) = 0$, then

$$M(W, P) = \int_0^t \{e^{-2\lambda_0(t-s)} \|\bar{e}_P\|^2\} ds$$

Thus if we introduce the exponentially weighted 2 norm

$$\|\omega\|_t = \sqrt{\int_0^t \{e^{\lambda_0 s} \|\omega(s)\|\}^2 ds}$$

where ω is a piecewise continuous signal, then

$$M(W(t), P) = e^{-2\lambda_0 t} \|\bar{e}_P\|_t^2, \quad t \geq 0$$

Minimizing $M(W(t), P)$ with respect to P and setting $\hat{G}(t)$ equal to the minimizing value, would then yield an inequality of the form

$$\|\bar{e}_{\hat{G}}\|_t \leq \|\bar{e}_G\|_t$$

Were it possible to accomplish this at every instant of time and were \hat{G} changing slowly enough so that all of the time-varying subsystems in Figure 2 were exponentially stable, then one could conclude that for ϵ^* sufficiently small, the resulting overall system with input η and output e would be stable with respect to the exponentially weighted norm we’ve been discussing. It is of course not possible to carry out these steps instantly and even if it were, \hat{G} would likely be changing too fast for the time-varying subsystems in Figure 2 to be exponentially stable. What will be achieved is not quite this because of the requirement that \hat{G} not change too fast. Nonetheless, we will end up with an input-output stable system.

D. Dwell-time Switching Logic \mathbb{S}

For our purposes a *dwell-time switching logic* \mathbb{S} , is a hybrid dynamical system whose input and output are W and \hat{G} respectively, and whose state is the ordered triple $\{X, \tau, \hat{G}\}$. Here X is a discrete-time matrix which takes on sampled values of W , and τ is a continuous-time variable called a *timing signal*. τ takes values in the closed interval $[0, \tau_D]$. Also assumed pre-specified is a *computation time* $\tau_C \leq \tau_D$ which bounds from above for any $X \in \mathcal{W}$, the time it would take a supervisor to compute a value $P \in \mathcal{P}$ which minimizes $M(X, P)$. Between “event times,” τ is generated by a reset integrator according to the rule $\dot{\tau} = 1$. Event times occur when the value of τ reaches either $\tau_D - \tau_C$ or τ_D ; at such times τ is reset to either 0 or $\tau_D - \tau_C$ depending on the value of \mathbb{S} ’s state. \mathbb{S} ’s internal logic is defined by the flow diagram shown in Figure 3 where P_X denotes a value of $P \in \mathcal{P}$ which minimizes $M(X, P)$.

The definition of \mathbb{S} clearly implies that its output \hat{G} is an admissible switching signal. This means that switching cannot occur infinitely fast and thus that existence and uniqueness of solutions to the differential equations involved is not an issue.

Note that implementation of the switching logic just described requires an algorithm capable of minimizing $M(X, P)$ over \mathcal{P} for various values of $X \in \mathcal{X}$. Although the quadratic term in $M(X, P)$ is a positive semi-definite

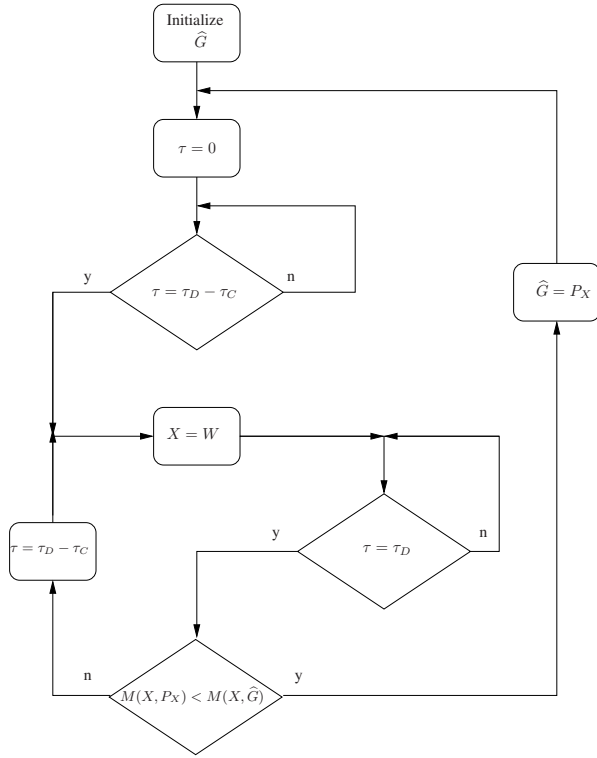


Fig. 3. Dwell-Time Switching Logic S

function in the elements of P and \mathcal{P} is compact, this minimization problem is nonetheless formidable because \mathcal{P} is typically not a convex set or even a finite union of convex sets. While this issue does not in any way limit the theoretical validity of the algorithm we are discussing, it is of obvious practical importance when implementation is taken into account. There are several different ways one might seek to deal with this issue. We will discuss each of them later in the paper.

It is easy to see that for any $X \in \mathcal{X}$, the value of P which minimizes $M(X, P)$ depends on only 7 of X 's entries. Because of this only 7 of the first order differential equations which define W actually need to be implemented.

V. RESULTS

The results which follow rely heavily on the following proposition which characterizes the effect of the monitor-dwell time switching logic subsystem.

Proposition 1: Suppose that \mathcal{P} is a compact subset of a finite dimensional space, that $W(0) = 0$, that \hat{G} is the response of the monitor-switching logic subsystem $\{\mathbb{M}, \mathbb{S}\}$ to any continuous input signals e , Z_1 and Z_2 taking values in \mathbb{R}^2 , $\mathbb{R}^{2 \times 2}$, and $\mathbb{R}^{2 \times 2}$ respectively, and that $\bar{e}_P = (Z_1 + PZ_2)b - e$, $P \in \mathcal{P}$. For each real number $\gamma > 0$ and each fixed time $T > 0$, there exists piecewise-constant signals $H : [0, \infty) \rightarrow \mathbb{R}^{2 \times 8}$ and $\psi : [0, \infty) \rightarrow \{0, 1\}$ such that

$$|H(t)| \leq \gamma, \quad t \geq 0 \quad (30)$$

$$\int_0^\infty \psi(t) dt \leq 8(\tau_D + \tau_C) \quad (31)$$

and

$$\|(1 - \psi)(\bar{e}_{\hat{G}} - Hz) + \psi \bar{e}_G\|_T \leq \delta \|\bar{e}_G\|_T \quad (32)$$

where

$$\delta = 1 + 16 \left(\frac{1 + \text{diameter}\{\mathcal{P}\}}{\gamma} \right)^8,$$

$z = \text{column}\{z_1, z_2, z_3, z_4\}$, and z_i is the i th column of $[Z_1 \ Z_2]$.

This proposition is proved in [16], [17]. The proposition summarizes the key consequences of dwell time switching which are needed to analyze the system under consideration. While the inequality in (32) is more involved than the inequality $\|\bar{e}_{\hat{G}}\|_t \leq \|\bar{e}_G\|_t$ mentioned earlier, the former is provably correct whereas the latter is not. Despite its complexity, (32) can be used to establish input-output stability with respect to the exponentially weighted norm $\|\cdot\|_t$. The idea is roughly as follows. Fix $T > 0$ and pick γ small enough so that $\lambda_0 I + A(\hat{G}) + (1 - \psi)DH$ is exponentially stable where $A(\hat{G})$ and D are the coefficient matrices of the injected system written in standard form with state vector z . Let F be such that $Fz = (\hat{G} - G)Z_2 b$. Since ψ has a finite \mathcal{L}^1 norm {cf. (31)}, $\lambda_0 I + A(\hat{G}) + (1 - \psi)DH + \psi DF$ is exponentially stable as well. Next define

$$\bar{e} = (1 - \psi)(\bar{e}_{\hat{G}} - Hz) + \psi \bar{e}_G$$

Then

$$\|\bar{e}\|_T \leq \delta \|\bar{e}_G\|_T \quad (33)$$

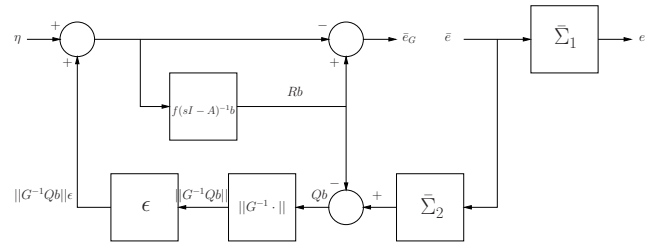
because of (32). The definition of \bar{e} implies that

$$\bar{e}_{\hat{G}} = \bar{e} + (1 - \psi)Hz + \psi Fz$$

Substitution into the injected system defined earlier yields the exponentially stable system

$$\dot{z} = \{A(\hat{G}) + (1 - \psi)DH + \psi DF\}z + D\bar{e}$$

with input \bar{e} . Now add to Figure 1, two copies of this system, one $\{\bar{\Sigma}_1\}$ with output $e = (Z_1 + \hat{G}Z_2)b - \{\bar{e} + (1 - \psi)Hz + \psi Fz\}$ and the other $\{\bar{\Sigma}_2\}$ with output $(Z_1 + GZ_2)b$. Like before, the multiple copies are valid because the matrix $A(\hat{G}) + (1 - \psi)DH + \psi DF$ is exponentially stable. The resulting system is shown in Figure 4.

Fig. 4. Snapshot at time T of the Overall Subsystem for Analysis

In the light of (33) it is easy to see that if the bound ϵ^* on ϵ is sufficiently small, the induced gain of this system from η to e with respect to $\|\cdot\|_T$ is bounded by a finite constant g_T . It can be shown that g_T in turn, is bounded above by a

constant g not depending on T [17]. Since this is true for all T , it must be true that g bounds the induced gain from η to e with respect to $\|\cdot\|_\infty$.

The following results are fairly straightforward consequences of these ideas. Detailed proofs, specific to the problem at hand, can be found in the full-length version of this paper. The results are as follows:

- 1) If all measurement errors ϵ_i and all miss-alignment errors \bar{e}_i are zero, then, no matter what its initial value, $x_0(t)$ tends to the unique solution x^* to (4) as fast as $e^{-\lambda_0 t}$.
- 2) If the measurement errors ϵ_i and the miss-alignment errors \bar{e}_i are not all zero, and the ϵ_i sufficiently small, then no matter what its initial value, $x_0(t)$ tends to a value for which the norm of the error e is bounded by a constant times the sum of the norms of the ϵ_i and the \bar{e}_i .

VI. DEALING WITH A NON-CONVEX PARAMETER SPACE

Although the quadratic term in $M(X, P)$ is a positive semi-definite function of the elements of P , the problem of minimizing $M(X, P)$ over \mathcal{P} is still very complex because \mathcal{P} is not typically convex or even a finite union of convex sets. The root of the problem stems from the requirement that the algebraic curve

$$\mathcal{S} = \{P : p_{11}p_{22} - p_{12}p_{21} = 0\}$$

in $\mathbb{R}^{2 \times 2}$ on which P is singular cannot intersect \mathcal{P} . There is considerable experience with simulations which suggests that this singularity issue can simply be ignored, because the chances of encountering a minimizing P which lies in \mathcal{S} are very low. Nonetheless one would like to have a systematic way of dealing with this problem. One such approach relies on an idea called “cyclic switching” which was specifically devised to deal with this type of problem [20], [21]. Cyclic switching is roughly as follows. First \mathcal{P} is allowed to contain singular matrices, in which case it is reasonable to assume that it is a finite union of compact convex sets. Minimization over \mathcal{P} thus becomes a finite number of standard quadratic programming problems. For minimizing values of \hat{G} which turn out to be close to or on \mathcal{S} , one uses a specially structured switching controller in place of (27) – one which does not require \hat{G} to be nonsingular. This controller is used for a specific length of time over which a “switching cycle” takes place. At the end of the cycle, minimization of $M(W, \hat{G})$ is again carried out; if \hat{G} is again close to \mathcal{S} , another switching cycle is executed. On the other hand, if \hat{G} is not close to \mathcal{S} , the certainty equivalence control (27) is used. Cyclic switching is completely systematic and can be shown to solve the singularity problem of interest here. The main disadvantage of cyclic switching is that it introduces additional complexity. This matter will be considered in detail in a future paper.

There is another possible way to deal with the singularity problem. What we’d really like is to construct a parameter space \mathcal{P} which is a finite union of convex sets, defined so that every matrix in \mathcal{P} is nonsingular and, in addition,

the matrices in \mathcal{P} correspond to a “large” class of possible positions of agents 1, 2, 3. Keep in mind that the convex subsets whose union defines such a \mathcal{P} , *can* overlap. This suggests the following problem.

Convex Covering Problem: Suppose that we are given a compact subset \mathcal{P}_0 of a finite dimensional space which is disjoint from a second closed subset \mathcal{S} {typically an algebraic curve}. Define a *convex cover* of \mathcal{P}_0 to mean a finite set of possibly overlapping convex subsets \mathcal{E}_i such that the union of the \mathcal{E}_i contains \mathcal{P}_0 but is disjoint from \mathcal{S} . One could then define \mathcal{P} to be the union of the \mathcal{E}_i . The existence of such a convex cover can be easily established [22]. The question then is how might one going about constructing a convex cover consisting of the smallest number of subsets possible? This unfortunately appears to be a very difficult problem.

There is a third way to avoid the tractability problem which is to use a different parameterization. This is discussed in [22].

VII. CONCLUDING REMARKS

In this paper we have devised a hybrid controller consisting of 17 first order differential equations and a switching logic which constructively solves the problem of using only range sensing to maintain the position of a single, point-modelled mobile autonomous agent in relation to three neighbors in a constantly moving formation in the plane. The solution is provably correct and the performance of the resulting system degrades gracefully in the face of measurement and miss-alignment errors, provided the measurement errors are not too large. We have used standard constructions from adaptive control to accomplish this. Because of the exponential stability of the overall system, the same control algorithm will solve the two neighbor version of the problem provided the agent is initially not too far from its target position.

Implementation of the controller requires an algorithm capable of solving a four dimensional non-convex optimization problem. We’ve outlined how cyclic switching might be used to avoid this problem. We’ve also posed the convex covering problem and have noted that its solution would allow one to avoid non-convex optimization.

The extension of the ideas outlined in the paper to the more realistic situation when the model of agent 0 is non-holonomic, appears to be possible. We hope to report results along these lines in the near future.

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